

EUROPEAN COOPERATION  
IN THE FIELD OF SCIENTIFIC  
AND TECHNICAL RESEARCH

---

COST 2100 TD(09) 782  
Braunschweig, Germany  
2009/Febr/16-18

EURO-COST

---

SOURCE: Mitsubishi Electric R&D Centre Europe,  
France

**Joint Channel Estimation and Decoding Using Gaussian Approximation in a  
Factor Graph over Multipath Channel**

Yang Liu  
1 allée de Beaulieu  
CS 10806  
35708 Rennes  
France  
Phone: +33 2 23 45 58 58  
Fax: +33 2 23 45 58 59  
Email: [y.liu@fr.mercede.mee.com](mailto:y.liu@fr.mercede.mee.com)

# Joint Channel Estimation and Decoding Using Gaussian Approximation in a Factor Graph over Multipath Channel

Yang Liu<sup>\*†</sup>, Loïc Brunel<sup>\*</sup>, and Joseph J. Boutros<sup>‡</sup>

<sup>\*</sup>Mitsubishi Electric ITE-TCL, 1 allée de Beaulieu, 35700 Rennes, France - l.brunel@fr.mercede.mee.com

<sup>†</sup>ENST, 46 rue Barrault, 75013 Paris, France - y.liu@fr.mercede.mee.com

<sup>‡</sup>Texas A&M University at Qatar, PO Box 23874, Doha, Qatar - boutros@tamu.edu

**Abstract**—Joint channel estimation and decoding using belief propagation on factor graphs requires the quantization of probability densities since continuous parameters are involved. We propose to replace these densities by standard messages where the channel estimate is accurately modeled as a Gaussian mixture over multipath channel. Upward messages include symbol extrinsic information and downward messages carry mean values and variances for the Gaussian modeled channel estimate. Such unquantized message propagation leads to a complexity reduction and a performance improvement. Over multipath channel, the proposed belief propagation almost achieves the performance of iterative APP equalizer and outperforms MMSE equalizer.

## I. INTRODUCTION

Propagating messages in a suitable factor graph [1] is a systematic tool for deriving iterative algorithms. Among various receiver issues solved using the belief propagation algorithm (BP), also called sum-product algorithm [2], we can cite decoding, channel estimation, synchronization and detection [3]. [4] presents a BP handling continuous variables, in which canonical distributions are used for quantizing probability distributions, in order to propagate discrete probability distributions. However, the degree of quantization has a strong impact on estimation accuracy and performance. Even adapting the quantization in each iteration of BP, as proposed in [5] and [6], does not fill the complexity gap between BP and other algorithms. Instead of relying on quantization, we propose here to model probability distributions as mixtures of Gaussian distributions. It allows for estimation improvement and complexity reduction simultaneously. The BP with Gaussian approximation over single path channel has been presented in [7]. However, in many practical communication systems, symbols are transmitted over a channel with intersymbol interference (ISI). In this paper, we focus on BP with Gaussian approximation over multipath channel.

Over ISI channel, received symbols are usually processed by an equalizer in the receiver. A number of important equalizers have been presented in former works, including iterative a posteriori probability (APP) equalizer [8] and minimum mean square error (MMSE) equalizer [9]; however, all these equalizers have to work together with a channel estimator to obtain the channel coefficients. A factor graph with BP can help defining the iterative receiver in a systematic way and implementing joint channel estimation and decoding.

However, the quantization method will make BP unfeasible over multipath channel. Thus, the proposed Gaussian approximation is required.

The paper is structured as follows. Section II explains how the transmission system is modeled using a factor graph and how BP is applied. Section III presents the approximation of the distribution of channel estimates over multipath channel in BP by a mixture of Gaussian distributions. In Section IV, APPs are computed from the approximated distribution. Continuous upward messages in the factor graph are presented in Section V. The paper ends with simulation results in Section VI.

In the sequel, messages that are not based on quantized densities will be referred to as continuous messages.

## II. SYSTEM MODEL AND FACTOR GRAPH

We consider a coded system with transmission over a single-input single-output (SISO) multi-path channel as shown in Fig. 1. An information binary sequence  $b_i$  is encoded and

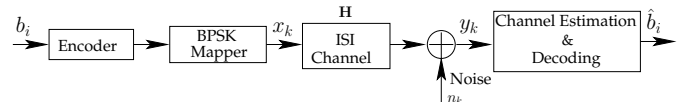


Fig. 1. System model.

modulated into  $N$  BPSK symbols  $x_k$ . After convolution with an impulse response made of  $L$  taps, i.e.,  $L$  complex Gaussian channel coefficients  $h_l \sim \mathcal{CN}(0, 1/L)$ , and addition of a complex Gaussian noise  $n_k \sim \mathcal{CN}(0, 2\sigma_n^2)$ , the channel outputs  $y_k$  are processed by a receiver performing joint channel estimation and decoding. Finally, the receiver outputs the estimated information sequence  $\hat{b}_i$ . The system model is described by

$$y_k = \sum_{l=0}^{L-1} h_l x_{k-l} + n_k, \quad 0 \leq k \leq N-1. \quad (1)$$

We re-write (1) in matrix form:

$$y_k = \mathbf{X}_k^T \mathbf{H} + n_k, \quad (2)$$

where  $\mathbf{X}_k = (x_k, x_{k-1}, \dots, x_{k-L+1})^T$  represents the symbol vector at time instant  $k$  and  $\mathbf{H} = (h_0, \dots, h_{L-1})^T$  represents the ISI channel.

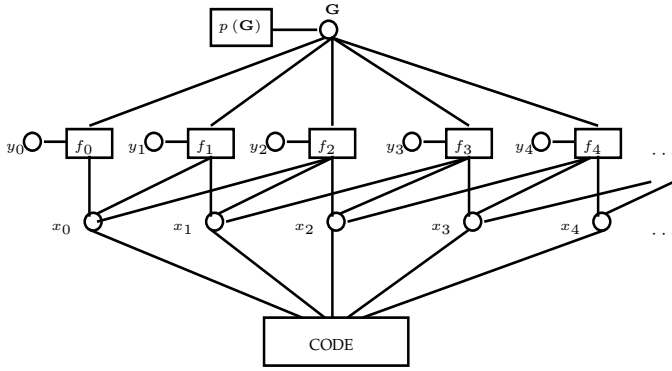


Fig. 2. Factor graph for multipath channel.

The corresponding factor graph for 3 taps is built in Fig. 2 following [4], where  $\mathbf{G}$  is a quantized estimate of  $\mathbf{H}$  and  $p(\mathbf{G})$  represents the quantized distribution of  $\mathbf{G}$ . For upward messages, in node CODE, a forward-backward algorithm computes the extrinsic information for each coded bit. Taking deinterleaving into account, the extrinsic information  $\text{ex}_k$  is propagated to nodes  $x_k$ . In node  $x_k$ , the message  $\mu_{x_k \rightarrow f_{k+1}} = \xi_{k,l}$  is obtained by multiplying all messages into  $x_k$ :

$$\mu_{x_k \rightarrow f_{k+1}} = \xi_{k,l} = \text{ex}_k \prod_{\substack{i=0 \\ i \neq l}}^{L-1} \mu_{f_{k+i} \rightarrow x_k}, \quad (3)$$

as shown in Fig. 3(a). From each node  $f_k$  to node  $\mathbf{G}$ , a discrete distribution  $\mu_{f_k \rightarrow \mathbf{G}}$  of the quantized estimate of  $\mathbf{H}$  is computed and propagated based on a marginalization of the likelihood  $p(y_k | \mathbf{X}_k, \mathbf{G})$  with respect to the transmitted symbol  $\mathbf{X}_k$ , as shown in Fig. 3(b). All  $\mu_{f_k \rightarrow \mathbf{G}}$  distributions are multiplied to build a single common discrete distribution  $p(\mathbf{G})$  as shown in Fig. 3(c):

$$p(\mathbf{G}) = \prod_{i=0}^{N-1} \mu_{f_i \rightarrow \mathbf{G}}. \quad (4)$$

For downward messages, the message  $\mu_{\mathbf{G} \rightarrow f_k}$  is calculated as shown in Fig. 3(d):

$$\mu_{\mathbf{G} \rightarrow f_k} = p(\mathbf{G}) \prod_{\substack{i=0 \\ i \neq k}}^{N-1} \mu_{f_i \rightarrow \mathbf{G}}. \quad (5)$$

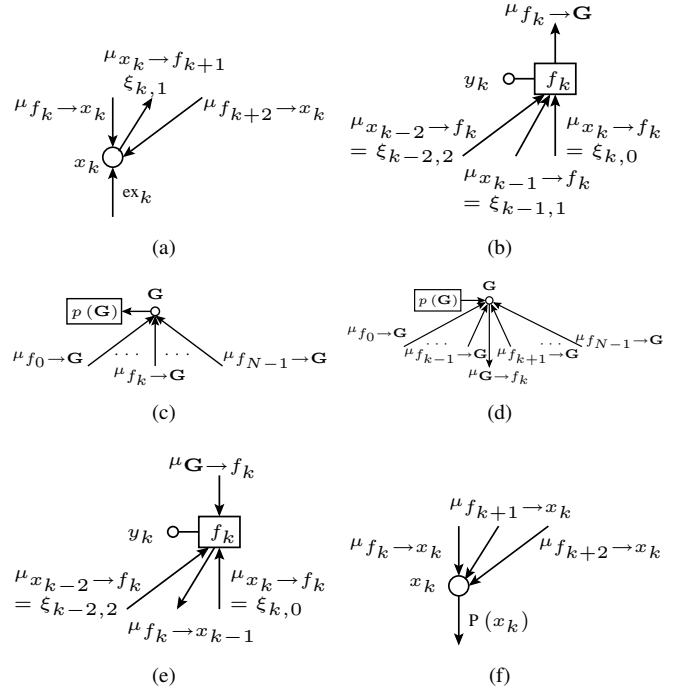


Fig. 3. Message propagation in factor graph.

By multiplying message  $\mu_{\mathbf{G} \rightarrow f_k}$  and all messages from  $\mathbf{X}_{k,l} = (x_k, x_{k-1}, \dots, x_{k-l+1}, x_{k-l-1}, \dots, x_{k-L+1})$  into  $f_k$  (Fig. 3(e)), the APP of each transmitted symbol  $x_{k-l}$  is computed, marginalizing the likelihood  $p(y_k | \mathbf{X}_k, \mathbf{G})$  with respect to  $\mathbf{G}$  and  $\mathbf{X}_{k,l}$ . The final APP of each coded bit  $P(x_k)$  is obtained by multiplying all messages from node  $f_k$  to  $x_k$  (Fig. 3(f)) and then propagated to node CODE. The whole process of propagating upward and downward messages is then iterated.

### III. DISTRIBUTION OF CHANNEL ESTIMATE

In the iterative receiver, initial estimate is obtained from known pilots and subsequent estimates from data symbols. Thus, the distribution of channel estimate will differ depending on the iteration.

#### A. Estimation based on pilots

$L_p$  pilots  $x_{p,k}$  ( $0 \leq k \leq L_p - 1$ ) are included in the transmitted sequence. From the  $L_p$  messages provided by node  $f_{p,k}$  corresponding to pilots, we get the discrete distribution of  $\mathbf{G}$  [2]:

$$p(\mathbf{G}) \propto \prod_{k=0}^{L_p-1} \mu_{f_{p,k} \rightarrow p(\mathbf{G})} \propto \sum_{i=0}^{L_p-1} \delta(\mathbf{G} - \mathbf{G}_i) \prod_{k=0}^{L_p-1} \exp\left(-\frac{|y_{p,k} - \mathbf{X}_p^T \mathbf{G}_i|^2}{2\sigma_n^2}\right), \quad (6)$$

where  $y_{p,k} = \sum_{l=0}^{L-1} h_l x_{pk-l} + n_{p,k}$ ;  $\mathbf{X}_p = (x_{p,0}, \dots, x_{p,L_p-1})$ ;

$\mathbf{G}_i = (g_0^i, \dots, g_{L-1}^i)^\top$  is a quantization codebook of size  $L^q$  for channel estimate's probability density function (pdf) and  $\delta(\cdot)$  denotes the Dirac delta function. Using a constant amplitude zero autocorrelation (CAZAC) sequence as pilots [10], (6) can be approximated as

$$p(\mathbf{G}) \propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \exp\left(-\frac{L_p \mathcal{E}_p}{2\sigma_n^2} |\mathbf{G}_i - \mathbf{H}|^2\right), \quad (7)$$

where  $\mathcal{E}_p$  represents the pilot energy. Hence,  $p(\mathbf{G})$  can be approximated as one Gaussian distribution  $\mathcal{CN}(\mathbf{H}, \frac{2\sigma_n^2}{L_p \mathcal{E}_p})$ .

### B. Estimation based on data

Let  $\mathbf{S}_{k,m} = (s_{k,0,m}, s_{k,1,m}, \dots, s_{k,L-1,m})^\top$ , where  $0 \leq m \leq 2^L - 1$ , represent the  $m$ th possible symbol vector and  $\xi_{k-1,l}^m$  represent the probability that  $x_{k-l} = s_{k,l,m}$ . The message from node  $f_k$  to node  $\mathbf{G}$  can be expressed as [2]:

$$\begin{aligned} p(\mathbf{G}) &\propto \prod_{k=0}^{N-1} \mu_{f_k \rightarrow \mathbf{G}} \propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \times \\ &\prod_{k=0}^{N-1} \left\{ \sum_{m=0}^{2^L-1} \exp\left(-\frac{|y_k - \mathbf{S}_{k,m}^\top \mathbf{G}_i|^2}{2\sigma_n^2}\right) \prod_{l=0}^{L-1} \xi_{k-l,l}^m \right\} \\ &\propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \times \\ &\sum_{j=0}^{2^{NL}-1} \exp\left(-\frac{1}{2\sigma_n^2} \sum_{k=0}^{N-1} |y_k - \mathbf{S}_k^{\top j} \mathbf{G}_i|^2\right) \prod_{k=0}^{N-1} \prod_{l=0}^{L-1} \xi_{k-l,l}^j, \end{aligned} \quad (8)$$

where  $\mathbf{S}_k^j = (s_{k,0}^j, s_{k,1}^j, \dots, s_{k,L-1}^j)^\top$  is the value of symbol  $\mathbf{X}_k$  in sequence  $j$  and  $\xi_{k-l,l}^j$  is the probability that  $x_{k-l}$  equals  $s_{k,l}^j$ . After some calculations and approximations, (8) can be approximated as

$$\begin{aligned} p(\mathbf{G}) &\propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \times \\ &\sum_{j=0}^{2^{NL}-1} \left\{ \prod_{l=0}^{L-1} \exp\left\{-\frac{N}{2\sigma_n^2} \left|g_l^i - \frac{(U_l^j - V_l^j)}{N} h_l\right|^2\right\}\right\} \times \\ &\exp\left\{-\frac{N|h_l|^2}{2\sigma_n^2} \left[1 - \frac{(U_l^j - V_l^j)^2}{N^2}\right]\right\} \prod_{k=0}^{N-1} \xi_{k-l,l}^j, \end{aligned} \quad (9)$$

where  $U_l^j$  (resp.  $V_l^j$ ) is the number of items with  $s_{k,l}^j x_{k-l}^* = +1$  (resp.  $s_{k,l}^j x_{k-l}^* = -1$ ) in sequence  $j$ .

1) With high SNR, the decoder almost provides perfect extrinsic information. Thus, for a single sequence  $j$  with  $U_l^j = N$ , all  $\xi_{k-l,l}^j \rightarrow 1$  and other terms are null:

$$\begin{aligned} p(\mathbf{G}) &\propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \prod_{l=0}^{L-1} \exp\left\{-\frac{N}{2\sigma_n^2} |g_l^i - h_l|^2\right\} \\ &\propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \exp\left\{-\frac{N}{2\sigma_n^2} |\mathbf{G}_i - \mathbf{H}|^2\right\}; \end{aligned} \quad (10)$$

2) With low SNR, all probabilities  $\xi_{k-l,l}^j$  are close to 1/2 for BPSK modulation. In (9), there are  $2^{NL}$  items. However, when considering the first exponential item in (9), only the sequences with  $(U_l^j - V_l^j)^2 \geq N^2$ , i.e., with  $U_l^j = N$  or  $V_l^j = N$ , are not close to zero. Therefore, there are only  $2^L$  dominant terms:

$$\begin{aligned} p(\mathbf{G}) &\propto \sum_{i=0}^{L^q-1} \delta(\mathbf{G} - \mathbf{G}_i) \prod_{l=0}^{L-1} \left\{ \beta_l \exp\left\{-\frac{N}{2\sigma_n^2} |g_l^i - h_l|^2\right\} \right. \\ &\quad \left. + (1 - \beta_l) \exp\left\{-\frac{N}{2\sigma_n^2} |g_l^i + h_l|^2\right\} \right\}, \end{aligned} \quad (11)$$

where  $\beta_l$  denotes the normalized product of  $\xi_{k-l,l}^j$ ; for a single channel tap, the distribution  $p(g_l)$  is:

$$\begin{aligned} p(g_l) &\propto \sum_{i=0}^{q-1} \delta(g_l - g_l^i) \left\{ \beta_l \exp\left\{-\frac{N}{2\sigma_n^2} |g_l^i - h_l|^2\right\} \right. \\ &\quad \left. + (1 - \beta_l) \exp\left\{-\frac{N}{2\sigma_n^2} |g_l^i + h_l|^2\right\} \right\}. \end{aligned} \quad (12)$$

From (10), (11) and (12), for each channel tap, the pdf  $p(g_l)$  is a mixture of two Gaussian distributions; for the whole ISI channel, the pdf  $p(\mathbf{G})$  can be approximated as a mixture of multiple Gaussian distributions which are the product of all pdfs of each tap with variance  $\frac{2\sigma_n^2}{N}$ .

### IV. APP EVALUATION FROM DOWNWARD MESSAGES

With the conclusions in Section III, the discrete channel distribution  $p(\mathbf{G})$  can be approximated as a mixture of multiple Gaussian distributions. Comparing (5) with (8) and following the same steps in section III-B, we can easily val-

idate that the discrete distribution of the product  $\prod_{\substack{i=0 \\ i \neq k}}^{N-1} \mu_{f_i \rightarrow \mathbf{G}}$

can also be approximated as a mixture of multiple Gaussian distributions. However, their mean values and variances are different, because, in (5),  $p(\mathbf{G})$  is obtained from the previous iteration and  $\mu_{f_i \rightarrow \mathbf{G}}$  represents the message in the current iteration. Furthermore, together with the conclusion in [7], for each tap, there is always one dominant Gaussian distribution (with mean value  $h_l$ ). Hence, when calculating APP, we only consider the dominant one ( $\beta_l = 1$ ). Then, the discrete

distributions of  $p(\mathbf{G})$  and  $\prod_{\substack{i=0 \\ i \neq k}}^{N-1} \mu_{f_i \rightarrow \mathbf{G}}$  can both be reduced to

$L$  pairs of parameters:  $(\hat{h}_{1,l}, \hat{\sigma}_{h1}^2)$  for  $p(\mathbf{G})$  and  $(\hat{h}_{2,l}, \hat{\sigma}_{h2}^2)$  for

$\prod_{\substack{i=0 \\ i \neq k}}^{N-1} \mu_{f_i \rightarrow \mathbf{G}}$ . Thus,  $p(\mathbf{G})$  times the product of  $\mu_{f_i \rightarrow \mathbf{G}}$  can also

be approximated by a mixture of Gaussian distributions, i.e., the discrete distribution of message  $\mu_{\mathbf{G} \rightarrow f_k}$  can be reduced to  $L$  pairs of parameters  $(\hat{h}'_l, \hat{\sigma}'_h{}^2)$ , denoted as  $p'(\mathbf{G})$ . Obviously,  $(\hat{h}'_l, \hat{\sigma}'_h{}^2)$  can be calculated from  $(\hat{h}_{1,l}, \hat{\sigma}_{h1}^2)$  and  $(\hat{h}_{2,l}, \hat{\sigma}_{h2}^2)$  that will be shown in the following part. Thus, we can calculate each downward message  $\mu_{f_k \rightarrow x_{k-l}}$  in a continuous way, instead of computing it for each codebook value  $\mathbf{G}_i$ , and then marginalizing with respect to  $\mathbf{G}$ . It reduces the computation complexity.

With the discrete way, the probability of symbol vector  $\mathbf{X}_k$  can be calculated as:

$$P(\mathbf{X}_k = \mathbf{S}_{k,m}) = \sum_{i=0}^{L^q-1} \exp \left\{ -\frac{1}{2\sigma_n^2} |y_k - \mathbf{S}_{k,m}^T \mathbf{G}_i|^2 \right\} p'(\mathbf{G}_i). \quad (13)$$

Equation (13) can be written in a continuous way as:

$$P(\mathbf{X}_k = \mathbf{S}_{k,m}) = \underbrace{\int \cdots \int}_L \exp \left\{ -\frac{1}{2\sigma_n^2} \left| y_k - \sum_{l=0}^{L-1} s_{k,l,m} g_l \right|^2 \right\} \prod_{l=0}^{L-1} p'(g_l) dg_0 \cdots dg_{L-1}. \quad (14)$$

With some calculations, we have

$$P(\mathbf{X}_k = \mathbf{S}_{k,m}) \propto \prod_{l=0}^{L-1} \frac{1}{\hat{\sigma}'_h{}^2 \sum_{i=0}^l |s_{k,i,m}|^2 + \sigma_n^2} \times \exp \left\{ -\frac{|y_k - \mathbf{S}_{k,m}^T \hat{\mathbf{H}}'|^2}{2 \left( \hat{\sigma}'_h{}^2 \sum_{l=0}^{L-1} |s_{k,l,m}|^2 + \sigma_n^2 \right)} \right\}, \quad (15)$$

where  $\hat{\mathbf{H}}' = (\hat{h}'_0, \dots, \hat{h}'_{L-1})^T$ . According to Fig. 3(f), we have

$$P(x_k = b_i) \propto \prod_{l=0}^{L-1} \sum_{s_{k+l,m}, t=b_i} P(\mathbf{X}_{k+l} = \mathbf{S}_{k+l,m}). \quad (16)$$

Thanks to the computation in (15), a single APP computation instead of  $L^q$  computations is performed for each symbol vector  $\mathbf{X}_k$  with the Gaussian approximation. Thus, the global complexity is much reduced by the Gaussian approximation in the downward messages.

## V. ESTIMATION FROM UPWARD MESSAGES

In order to improve the performance of the Gaussian approximation, we propose to increase the accuracy of  $\hat{\mathbf{H}}$  using a continuous upward message.

Replacing the discrete distribution in (8) by an integral, we get continuous  $\mu_{f_k \rightarrow \mathbf{G}}$  and  $p(\mathbf{G})$ :

$$p(\mathbf{G}) \propto \prod_{k=0}^{N-1} \mu_{f_k \rightarrow \mathbf{G}} \propto \sum_{j=0}^{2^{NL}-1} \exp \left\{ -\frac{1}{2\sigma_n^2} \sum_{k=0}^{N-1} |y_k - \mathbf{S}_k^T \mathbf{G}|^2 \right\} \Delta_j, \quad (17)$$

where  $\Delta_j = \prod_{k=0}^{N-1} \prod_{l=0}^{L-1} \xi_{k-l,l}^j$ . Thus, we can get the distribution of  $g_l$  from (17):

$$p(g_l) \propto \underbrace{\int \cdots \int}_{\mathbf{G}'} p(\mathbf{G}) d\mathbf{G}', \quad (18)$$

where  $\mathbf{G}' = (g_0, \dots, g_{l-1}, g_{l+1}, \dots, g_{L-1})$ . After some complex derivation and approximation, the pdf  $p(g_l)$  can be approximately written as

$$p(g_l) \propto \sum_{j=0}^{2^{NL}-1} \Delta_j \exp \left\{ -\frac{1}{2\sigma_n^2} |g_l|^2 \Omega_l^j \right\} \times \exp \left\{ \frac{1}{2\sigma_n^2} 2\Re e \left\{ g_l^* \Phi_l^j - g_l \sum_{\substack{i=0 \\ i \neq l}}^{L-1} \frac{\Phi_i^j}{\Omega_i^j} \mathbf{R}_{i,l}^j \right\} \right\}, \quad (19)$$

where  $\Phi_l^j = \sum_{k=0}^{N-1} y_k s_{k,l}^{j*}$ ,  $\Omega_l^j = \sum_{k=0}^{N-1} |s_{k,l}^j|^2$  and  $\mathbf{R}_{i,l}^j = \sum_{k=0}^{N-1} s_{k,i}^j s_{k,l}^{j*}$ . Using (19) and considering normalization, we get

$$\hat{h}_l = \frac{\int_{g_l} g_l p(g_l) dg_l}{\int_{g_l} p(g_l) dg_l} \approx \frac{1}{\tilde{\Omega}_l} \left( \tilde{\Phi}_l - \sum_{\substack{i=0 \\ i \neq l}}^{L-1} \frac{\tilde{\Phi}_i}{\tilde{\Omega}_i} \tilde{\mathbf{R}}_{i,l} \right), \quad (20)$$

where

$$\tilde{\Phi}_l = \sum_{k=0}^{N-1} y_k \sum_m s_{k,l,m}^* \xi_{k,l}^m, \\ \tilde{\mathbf{R}}_{i,l} = \sum_{k=0}^{N-1} \left( \sum_m s_{k,i,m} \xi_{k,i}^m \right) \left( \sum_m s_{k,l,m}^* \xi_{k,l}^m \right),$$

and  $\tilde{\Omega}_l \approx N \mathcal{E}_{av}$ . Here,  $\mathcal{E}_{av}$  represents the average power of transmitted symbols.

With (20), we can get  $\hat{\mathbf{H}}_1 = (\hat{h}_{1,0}, \dots, \hat{h}_{1,L-1})$  for  $p(\mathbf{G})$  by using the messages  $\xi_{k,l}$  in previous iteration and  $\hat{\mathbf{H}}_2 = (\hat{h}_{2,0}, \dots, \hat{h}_{2,L-1})$  for the product of  $\mu_{f_i \rightarrow \mathbf{G}}$  by using the messages  $\xi_{k,l}$  in current iteration. Together with  $\hat{\sigma}_{h_1}^2$  and  $\hat{\sigma}_{h_2}^2$ , we can get

$$\hat{h}'_l = \frac{\hat{\sigma}_{h_2}^2 \hat{h}_{1,l} + \hat{\sigma}_{h_1}^2 \hat{h}_{2,l}}{\hat{\sigma}_{h_1}^2 + \hat{\sigma}_{h_2}^2} \quad (21)$$

and

$$\hat{\sigma}'_h{}^2 = \frac{\hat{\sigma}_{h_1}^2 \hat{\sigma}_{h_2}^2}{\hat{\sigma}_{h_1}^2 + \hat{\sigma}_{h_2}^2}, \quad (22)$$

where the value of  $\hat{\sigma}_{h_1}^2$  and  $\hat{\sigma}_{h_2}^2$  can be obtained from (7) and (9):  $\frac{2\sigma_n^2}{L_p}$  for pilot case and approximately  $\frac{2\sigma_n^2}{N}$  for data case.

## VI. NUMERICAL RESULTS

Some simulation results are shown in this section for an ISI Rayleigh channel with 3-tap rectangular impulse response. We use a half rate 64-state (133, 171) convolutional code and BPSK modulation. The pseudo-random interleaver size is 1000. The number of pilots is 18.

The proposed BP with continuous downward and upward messages (BP-DUGA) is compared with iterative APP equalizer (APPEQ) and MMSE equalizer, both using EM channel estimation. From Fig. 4, we observe that the proposed BP-DUGA has better BER performance with perfect channel state information (PerCSI) than MMSE equalizer – about 1dB for  $10^{-5}$  – where  $K = 11$  represents the number of complex-valued tap weight coefficients of the equalizer. With 5 iterations, it also outperforms MMSE+EM. From Fig. 5, we observe that BP-DUGA has BER performance very close to that of iterative APP equalizer with PerCIS and EM channel estimation. Using continuous downward and upward messages brings a complexity reduction compared to the quantization method.

## VII. CONCLUSION

Thanks to an approximation of the distribution of the channel estimate as a mixture of Gaussian distributions, we improved the performance of BP and reduced its complexity by propagating continuous messages in the factor graph for multipath channel. The proposed BP-DUGA almost achieves APPEQ performance and outperforms MMSE equalizer. This paper is focusing on BPSK modulation. Nevertheless, the extension of the Gaussian approximation principle to a higher level modulation scheme is natural.

## VIII. ACKNOWLEDGEMENT

This work has been performed in the framework of the CELTIC project CP5-026 WINNER+.

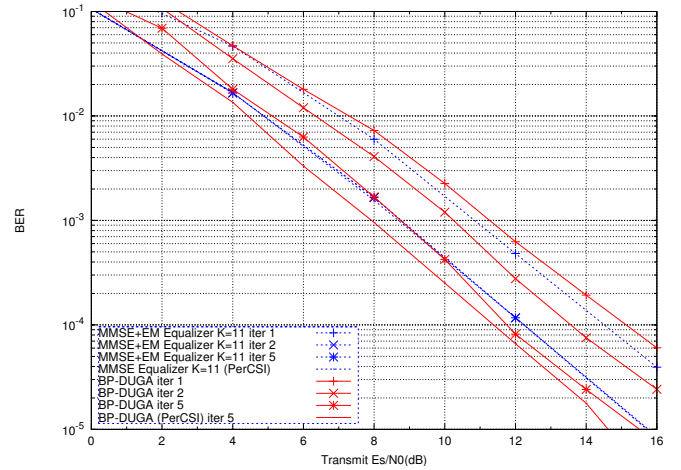


Fig. 4. Bit error rate performance comparison: BP-DUGA vs MMSE Equalizer with EM channel estimation. Number of taps is 3. Rate 1/2 convolutional code (133, 171) with block length 1000. Number of pilots is 18.

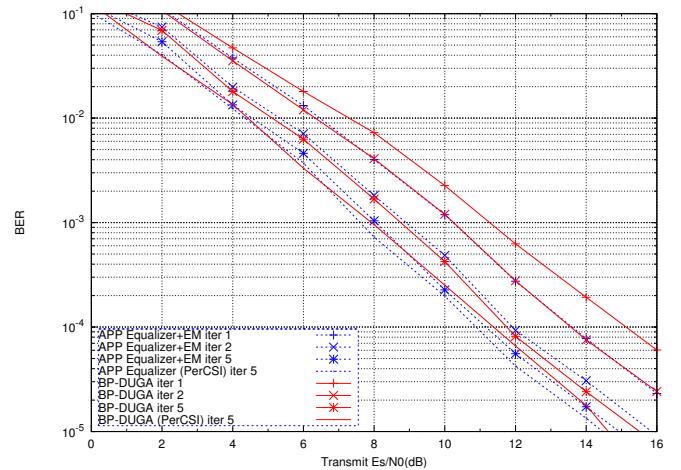


Fig. 5. Bit error rate performance comparison: BP-DUGA vs APP Equalizer with EM channel estimation. Number of taps is 3. Rate 1/2 convolutional code (133, 171) with block length 1000. Number of pilots is 18.

## REFERENCES

- [1] H.-A. Loeliger, "An introduction to factor graphs," *IEEE Signal Process. Mag.*, vol. 21, pp. 28–41, Jan. 2004.
- [2] F. R. Kschischang, B. J. Frey, and H.-A. Loeliger, "Factor graphs and the sum-product algorithm," *IEEE Trans. Inf. Theory*, vol. 47, no. 2, pp. 498–519, Feb. 2001.
- [3] H. Wymeersch, H. Steendam, H. Bruneel, and M. Moeneclaey, "Code-aided frame synchronization and phase ambiguity resolution," *IEEE Trans. Signal Process.*, vol. 54, no. 7, pp. 2747–2757, Jul. 2006.
- [4] A. P. Worthen and W. E. Stark, "Unified design of iterative receivers using factor graphs," *IEEE Trans. Inf. Theory*, vol. 47, no. 2, pp. 843–849, Feb. 2001.
- [5] F. Z. Merli and G. M. Vitetta, "A factor graph approach to the iterative detection of ofdm signals in the presence of carrier frequency offset and phase noise," in *Proc. IEEE ICC '07*, Jun. 2007, pp. 2865–2870.
- [6] J. Dauwels, S. Korf, and H.-A. Loeliger, "Particle methods as message passing," in *Proc. IEEE ISIT '06*, Jul. 2007, pp. 2052–2056.
- [7] Y. Liu, L. Brunel, and J. Boutros, "Belief propagation with gaussian approximation for joint channel estimation and decoding," in *Proc.*

*IEEE International Symposium on Personal, Indoor and Mobile Radio Communications*, Sep. 2001.

- [8] C. Douillard, M. Jézquel, and C. Berrou, "Iterative correction of inter-symbol interference: Turbo-equalization."
- [9] J. G. Proakis, *Digital Communications fourth edition*. McGraw-Hill Companies, 2001.
- [10] B. S. Ünäl, A. Berthet, and R. Visoz, "Iterative channel estimation and coded symbol detection for dispersive channels," in *Proc. IEEE International Symposium on Personal, Indoor and Mobile Radio Communications*, vol. 1, Sep./Oct. 2001, pp. C-100 – C-106.